Security:  Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:		:		3-5/8% 30-Year TIPS TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	2-3/8% 20-1/2-Year TIPS TIPS of January 202 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677
Dat	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
						1	
February	1	2021	260.22900	1.60893	1.58297	1.46608	1.38055
February	2	2021	260.23775	1.60899	1.58302	1.46613	1.38060
February	3	2021	260.24650	1.60904	1.58307	1.46618	1.38064
February	4	2021	260.25525	1.60910	1.58313	1.46623	1.38069
February	5	2021	260.26400	1.60915	1.58318	1.46628	1.38073
February	6	2021	260.27275	1.60920	1.58323	1.46633	1.38078
February	7	2021	260.28150	1.60926	1.58329	1.46637	1.38083
February	8	2021	260.29025	1.60931	1.58334	1.46642	1.38087
February	9	2021	260.29900	1.60937	1.58339	1.46647	1.38092
February	10	2021	260.30775	1.60942	1.58344	1.46652	1.38097
February	11	2021	260.31650	1.60948	1.58350	1.46657	1.38101
February	12	2021	260.32525	1.60953	1.58355	1.46662	1.38106
February	13	2021	260.33400	1.60958	1.58360	1.46667	1.38111
February	14	2021	260.34275	1.60964	1.58366	1.46672	1.38115
February	15	2021	260.35150	1.60969	1.58371	1.46677	1.38120
February	16	2021	260.36025	1.60975	1.58376	1.46682	1.38125
February	17	2021	260.36900	1.60980	1.58382	1.46687	1.38129
February	18	2021	260.37775	1.60985	1.58387	1.46692	1.38134
February	19	2021	260.38650	1.60991	1.58392	1.46697	1.38138
February	20	2021	260.39525	1.60996	1.58398	1.46702	1.38143
February	21	2021	260.40400	1.61002	1.58403	1.46706	1.38148
February	22	2021	260.41275	1.61007	1.58408	1.46711	1.38152
February	23	2021	260.42150	1.61012	1.58414	1.46716	1.38157
February	24	2021	260.43025	1.61018	1.58419	1.46721	1.38162
February	25	2021	260.43900	1.61023	1.58424	1.46726	1.38166
February	26	2021	260.44775	1.61029	1.58430	1.46731	1.38171
February	27	2021	260.45650	1.61034	1.58435	1.46736	1.38176
February	28	2021	260.46525	1.61039	1.58440	1.46741	1.38180
			1		L	1	т

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742	2-3/8% 20-Year TIPS TIPS of January 202' 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452		2-1/2% 20-Year TI TIPS of January 20 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
		2021	2.00.2000	4.04440	1.00011	1.0101	4.2420.5
February	1	2021	260.22900	1.31113	1.29041	1.24216	1.21206
February	2	2021	260.23775	1.31117	1.29045	1.24221	1.21210
February	3	2021	260.24650	1.31121	1.29049	1.24225	1.21214
February	4	2021	260.25525	1.31126	1.29054	1.24229	1.21218
February	5	2021	260.26400	1.31130	1.29058	1.24233	1.21222
February	6	2021	260.27275	1.31135	1.29062	1.24237	1.21226
February	7	2021	260.28150	1.31139	1.29067	1.24241	1.21230
February	8	2021	260.29025	1.31144	1.29071	1.24246	1.21235
February	9	2021	260.29900	1.31148	1.29075	1.24250	1.21239
February	10	2021	260.30775	1.31152	1.29080	1.24254	1.21243
February	11	2021	260.31650	1.31157	1.29084	1.24258	1.21247
February	12	2021	260.32525	1.31161	1.29088	1.24262	1.21251
February	13	2021	260.33400	1.31166	1.29093	1.24267	1.21255
February	14	2021	260.34275	1.31170	1.29097	1.24271	1.21259
February	15	2021	260.35150	1.31174	1.29101	1.24275	1.21263
February	16	2021	260.36025	1.31179	1.29106	1.24279	1.21267
February	17	2021	260.36900	1.31183	1.29110	1.24283	1.21271
February	18	2021	260.37775	1.31188	1.29114	1.24287	1.21275
February	19	2021	260.38650	1.31192	1.29119	1.24292	1.21279
February	20	2021	260.39525	1.31196	1.29123	1.24296	1.21283
February	21	2021	260.40400	1.31201	1.29127	1.24300	1.21288
February	22	2021	260.41275	1.31205	1.29132	1.24304	1.21292
February	23	2021	260.42150	1.31210	1.29136	1.24308	1.21296
February	24	2021	260.43025	1.31214	1.29140	1.24312	1.21300
February	25	2021	260.43900	1.31218	1.29145	1.24317	1.21304
February	26	2021	260.44775	1.31223	1.29149	1.24321	1.21308
February	27	2021	260.45650	1.31227	1.29153	1.24325	1.21312
February	28	2021	260.46525	1.31232	1.29158	1.24329	1.21316
CPI-U (N	JCA) fore		October 2020	260.388	November 2020 260	0.229 Decembe	er 2020 260.474

Security: Description: CUSIP Numbo Dated Date: Original Issue Additional Issue	Date: ue Date(s)	:		2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010	2-1/8% 30-Year TIPS TIPS of February 2041 912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011	0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011	0-1/8% 10-Year TIP: Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012
Maturity Date Ref CPI on Da				February 15, 2040 216.13950	February 15, 2041 218.99100	July 15, 2021 225.38381	January 15, 2022 226.33474
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2021	260.22900	1.20399	1.18831	1.15460	1.14975
February	2	2021	260.23775	1.20403	1.18835	1.15464	1.14979
February	3	2021	260.24650	1.20407	1.18839	1.15468	1.14983
February	4	2021	260.25525	1.20411	1.18843	1.15472	1.14987
February	5	2021	260.26400	1.20415	1.18847	1.15476	1.14991
February	6	2021	260.27275	1.20419	1.18851	1.15480	1.14995
February	7	2021	260.28150	1.20423	1.18855	1.15484	1.14998
February	8	2021	260.29025	1.20427	1.18859	1.15488	1.15002
February	9	2021	260.29900	1.20431	1.18863	1.15491	1.15006
February	10	2021	260.30775	1.20435	1.18867	1.15495	1.15010
February	11	2021	260.31650	1.20439	1.18871	1.15499	1.15014
February	12	2021	260.32525	1.20443	1.18875	1.15503	1.15018
February	13	2021	260.33400	1.20447	1.18879	1.15507	1.15022
February	14	2021	260.34275	1.20451	1.18883	1.15511	1.15026
February	15	2021	260.35150	1.20455	1.18887	1.15515	1.15029
February	16	2021	260.36025	1.20459	1.18891	1.15519	1.15033
February	17	2021	260.36900	1.20463	1.18895	1.15522	1.15037
February	18	2021	260.37775	1.20467	1.18899	1.15526	1.15041
February	19	2021	260.38650	1.20472	1.18903	1.15530	1.15045
February	20	2021	260.39525	1.20476	1.18907	1.15534	1.15049
February	21	2021	260.40400	1.20480	1.18911	1.15538	1.15053
February	22	2021	260.41275	1.20484	1.18915	1.15542	1.15056
February	23	2021	260.42150	1.20488	1.18919	1.15546	1.15060
February	24	2021	260.43025	1.20492	1.18923	1.15550	1.15064
February	25	2021	260.43900	1.20496	1.18927	1.15554	1.15068
February	26	2021	260.44775	1.20500	1.18931	1.15557	1.15072
February February	27 28	2021 2021	260.45650 260.46525	1.20504 1.20508	1.18935 1.18939	1.15561 1.15565	1.15076 1.15080
CPLU (	NSA) for:		October 2020	260,388	November 2020 260.2	1 229 Decembe	r 2020 260.474

Security: Description: CUSIP Numbe Dated Date: Original Issue Additional Issu Maturity Date Ref CPI on Da	Date: ue Date(s)			0-3/4% 30-Year TIPS TIPS of February 2042 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225,96062	0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 July 15, 2022 229,96306	0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013  January 15, 2023 230.82203	0-5/8% 30-Year TIPS TIPS of February 204 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043 229,91100
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
			1				
February	1	2021	260.22900	1.15166	1.13161	1.12740	1.13187
February	2	2021	260.23775	1.15170	1.13165	1.12744	1.13191
February	3	2021	260.24650	1.15173	1.13169	1.12748	1.13194
February	4	2021	260.25525	1.15177	1.13173	1.12751	1.13198
February	5	2021	260.26400	1.15181	1.13176	1.12755	1.13202
February	6	2021	260.27275	1.15185	1.13180	1.12759	1.13206
February	7	2021	260.28150	1.15189	1.13184	1.12763	1.13210
February	8	2021	260.29025	1.15193	1.13188	1.12767	1.13213
February	9	2021	260.29900	1.15197	1.13192	1.12770	1.13217
February	10	2021	260.30775	1.15200	1.13195	1.12774	1.13221
February	11	2021	260.31650	1.15204	1.13199	1.12778	1.13225
February	12	2021	260.32525	1.15208	1.13203	1.12782	1.13229
February	13	2021	260.33400	1.15212	1.13207	1.12786	1.13233
February	14	2021	260.34275	1.15216	1.13211	1.12789	1.13236
February	15	2021	260.35150	1.15220	1.13214	1.12793	1.13240
February	16	2021	260.36025	1.15224	1.13218	1.12797	1.13244
February	17	2021	260.36900	1.15228	1.13222	1.12801	1.13248
February	18	2021	260.37775	1.15231	1.13226	1.12805	1.13252
February	19	2021	260.38650	1.15235	1.13230	1.12808	1.13255
February	20	2021	260.39525	1.15239	1.13234	1.12812	1.13259
February	21	2021	260.40400	1.15243	1.13237	1.12816	1.13263
February	22	2021	260.41275	1.15247	1.13241	1.12820	1.13267
February	23	2021	260.42150	1.15251	1.13245	1.12824	1.13271
February	24	2021	260.43025	1.15255	1.13249	1.12827	1.13274
February	25	2021	260.43900	1.15259	1.13253	1.12831	1.13278
February	26	2021	260.44775	1.15262	1.13256	1.12835	1.13282
February	27	2021	260.45650	1.15266	1.13260	1.12839	1.13286
February	28	2021	260.46525	1.15270	1.13264	1.12842	1.13290
CDLUA	NSA) for:		October 2020	260,388	November 2020 260	.229 Decembe	r 2020 260.474

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013 July 15, 2023 232-71797	0-5/8% 10-Year TIPS Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 January 15, 2024 233,33058	1-3/8% 30-Year TIPS TIPS of February 2044 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 February 15, 2044 233,05900	0-1/8% 10-Year TII Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024 237,44594
Dar	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
		2021	2.50.22000	1.11000	1.11520	1.11570	4.00505
February	1	2021	260.22900	1.11822	1.11528	1.11658	1.09595
February	2 3	2021 2021	260.23775	1.11825 1.11829	1.11532 1.11536	1.11662 1.11666	1.09599 1.09602
February February	3 4	2021	260.24650 260.25525	1.11829	1.11530	1.11669	1.09602
February	5	2021	260.25323	1.11837	1.11543	1.11609	1.09610
February	6	2021	260.27275	1.11840	1.11543	1.11677	1.09613
February	7	2021	260.28150	1.11844	1.11547	1.11681	1.09617
February	8	2021	260.29025	1.11848	1.11554	1.11684	1.09621
February	9	2021	260.29900	1.11852	1.11554	1.11688	1.09625
February	10	2021	260.30775	1.11855	1.11562	1.11692	1.09628
February	11	2021	260.31650	1.11859	1.11566	1.11696	1.09632
February	12	2021	260.32525	1.11863	1.11569	1.11699	1.09636
February	13	2021	260.33400	1.11867	1.11573	1.11703	1.09639
February	14	2021	260.34275	1.11870	1.11577	1.11707	1.09643
February	15	2021	260.35150	1.11874	1.11581	1.11711	1.09647
February	16	2021	260.36025	1.11878	1.11584	1.11714	1.09650
February	17	2021	260.36900	1.11882	1.11588	1.11718	1.09654
February	18	2021	260.37775	1.11886	1.11592	1.11722	1.09658
February	19	2021	260.38650	1.11889	1.11596	1.11726	1.09661
February	20	2021	260.39525	1.11893	1.11599	1.11729	1.09665
February	21	2021	260.40400	1.11897	1.11603	1.11733	1.09669
February	22	2021	260.41275	1.11901	1.11607	1.11737	1.09672
February	23	2021	260.42150	1.11904	1.11611	1.11741	1.09676
February	24	2021	260.43025	1.11908	1.11614	1.11744	1.09680
February	25	2021	260.43900	1.11912	1.11618	1.11748	1.09683
February	26	2021	260.44775	1.11916	1.11622	1.11752	1.09687
February	27	2021	260.45650	1.11919	1.11626	1.11756	1.09691
February	28	2021	260.46525	1.11923	1.11629	1.11759	1.09695
CDLUA	NSA) for:		October 2020	260,388	November 2020 260	229 December	r 2020 260.474

Security: Description: CUSIP Numbe Dated Date: Original Issue Additional Issu Maturity Date:	Date: ne Date(s)	:		0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 January 15, 2025	0-3/4% 30-Year TIPS TIPS of February 2045 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 February 15, 2045	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 July 15, 2025	0-5/8% 10-Year TIP Series A-2026 912828N71 January 15, 2016 January 29, 2016 March 31, 2016 May 31, 2016
Ref CPI on Da	ted Date:			236.85403	235.48150	237.14365	237.61129
Dat	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2021	260.22900	1.09869	1.10509	1.09735	1.09519
February	2	2021	260.23775	1.09873	1.10513	1.09738	1.09522
February	3	2021	260.24650	1.09876	1.10517	1.09742	1.09526
February	4	2021	260.25525	1.09880	1.10520	1.09746	1.09530
February	5	2021	260.26400	1.09884	1.10524	1.09750	1.09534
February	6	2021	260.27275	1.09887	1.10528	1.09753	1.09537
February	7	2021	260.28150	1.09891	1.10532	1.09757	1.09541
February	8	2021	260.29025	1.09895	1.10535	1.09761	1.09545
February	9	2021	260.29900	1.09898	1.10539	1.09764	1.09548
February	10	2021	260.30775	1.09902	1.10543	1.09768	1.09552
February	11	2021	260.31650	1.09906	1.10546	1.09772	1.09556
February	12	2021	260.32525	1.09910	1.10550	1.09775	1.09559
February	13	2021	260.33400	1.09913	1.10554	1.09779	1.09563
February	14	2021	260.34275	1.09917	1.10558	1.09783	1.09567
February	15	2021	260.35150	1.09921	1.10561	1.09786	1.09570
February	16	2021	260.36025	1.09924	1.10565	1.09790	1.09574
February	17	2021	260.36900	1.09928	1.10569	1.09794	1.09578
February	18	2021	260.37775	1.09932	1.10572	1.09797	1.09581
February	19	2021	260.38650	1.09935	1.10576	1.09801	1.09585
February	20	2021	260.39525	1.09939	1.10580	1.09805	1.09589
February	21	2021	260.40400	1.09943	1.10584	1.09809	1.09592
February	22	2021	260.41275	1.09947	1.10587	1.09812	1.09596
February	23	2021	260.42150	1.09950	1.10591	1.09816	1.09600
February	24	2021	260.43025	1.09954	1.10595	1.09820	1.09603
February	25	2021	260.43900	1.09958	1.10598	1.09823	1.09607
February	26	2021	260.44775	1.09961	1.10602	1.09827	1.09611
February	27	2021	260.45650	1.09965	1.10606	1.09831	1.09615
February	28	2021	260.46525	1.09969	1.10610	1.09834	1.09618
	JSA) for:		October 2020	260.388	November 2020 260.2	29 Decembe	r 2020 260.474

Security: Description: CUSIP Number Dated Date: Original Issue Additional Issue Maturity Date Ref CPI on Da	Date: ue Date(s)			1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 June 30, 2016 October 31, 2016 February 15, 2046 236,94448	0-1/8% 5-Year TIPS Series X-2021 912828Q60 April 15, 2016 April 29, 2016 August 31, 2016 December 30, 2016 April 15, 2021 237,00700	S 0-1/8% 10-Year TIPS Series D-2026 912828S50 July 15, 2016 July 29, 2016 September 30, 2016 November 30, 2016 July 15, 2026 239,70132	0-3/8% 10-Year TIP Series A-2027 912828V49 January 15, 2017 January 31, 2017 March 31, 2017 May 31, 2017 January 15, 2027 241,55919
Da		'	Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
			<del>                                     </del>				
February	1	2021	260.22900	1.09827	1.09798	1.08564	1.07729
February	2	2021	260.23775	1.09831	1.09802	1.08568	1.07732
February	3	2021	260.24650	1.09834	1.09805	1.08571	1.07736
February	4	2021	260.25525	1.09838	1.09809	1.08575	1.07740
February	5	2021	260.26400	1.09842	1.09813	1.08578	1.07743
February	6	2021	260.27275	1.09845	1.09816	1.08582	1.07747
February	7	2021	260.28150	1.09849	1.09820	1.08586	1.07751
February	8	2021	260.29025	1.09853	1.09824	1.08589	1.07754
February	9	2021	260.29900	1.09857	1.09828	1.08593	1.07758
February	10	2021	260.30775	1.09860	1.09831	1.08597	1.07761
February	11	2021	260.31650	1.09864	1.09835	1.08600	1.07765
February	12	2021	260.32525	1.09868	1.09839	1.08604	1.07769
February	13	2021	260.33400	1.09871	1.09842	1.08608	1.07772
February	14	2021	260.34275	1.09875	1.09846	1.08611	1.07776
February	15	2021	260.35150	1.09879	1.09850	1.08615	1.07780
February	16	2021	260.36025	1.09882	1.09853	1.08619	1.07783
February	17	2021	260.36900	1.09886	1.09857	1.08622	1.07787
February	18	2021	260.37775	1.09890	1.09861	1.08626	1.07790
February	19	2021	260.38650	1.09893	1.09864	1.08630	1.07794
February	20	2021	260.39525	1.09897	1.09868	1.08633	1.07798
February	21	2021	260.40400	1.09901	1.09872	1.08637	1.07801
February	22	2021	260.41275	1.09905	1.09876	1.08641	1.07805
February	23	2021	260.42150	1.09908	1.09879	1.08644	1.07809
February	24	2021	260.43025	1.09912	1.09883	1.08648	1.07812
February	25	2021	260.43900	1.09916	1.09887	1.08651	1.07816
February	26	2021	260.44775	1.09919	1.09890	1.08655	1.07819
February	27	2021	260.45650	1.09923	1.09894	1.08659	1.07823
February	28	2021	260.46525	1.09927	1.09898	1.08662	1.07827
CPI-U (I	NSA) for:		October 2020	260,388	November 2020 2	60,229 Decembe	er 2020 260.474

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s):  Maturity Date: Ref CPI on Dated Date:				0-7/8% 30-Year TIPS TIPS of February 2047 912810RW0 February 15, 2017 February 28, 2017 June 30, 2017 October 31, 2017 February 15, 2047 241.39250	0-1/8% 5-Year TIPS Series X-2022 912828X39 April 15, 2017 April 28, 2017 August 31, 2017 December 29, 2017 April 15, 2022 243.19553	0-3/8% 10-Year TIPS Series D-2027 9128282L3 July 15, 2017 July 31, 2017 September 29, 2017 November 30, 2017 July 15, 2027 244.61839	0-1/2% 10-Year TII Series A-2028 9128283R9 January 15, 2018 January 31, 2018 March 29, 2018 May 31, 2018 January 15, 2028 246.66571
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2021	260,22900	1.07803	1.07004	1.06382	1.05499
February	2	2021	260.23775	1.07807	1.07008	1.06385	1.05502
February	3	2021	260.24650	1.07811	1.07011	1.06389	1.05506
February	4	2021	260.25525	1.07814	1.07015	1.06392	1.05509
February	5	2021	260.26400	1.07818	1.07018	1.06396	1.05513
February	6	2021	260.27275	1.07821	1.07022	1.06400	1.05516
February	7	2021	260.28150	1.07825	1.07026	1.06403	1.05520
February	8	2021	260.29025	1.07829	1.07029	1.06407	1.05523
February	9	2021	260.29900	1.07832	1.07033	1.06410	1.05527
February	10	2021	260.30775	1.07836	1.07036	1.06414	1.05531
February	11	2021	260.31650	1.07840	1.07040	1.06417	1.05534
February	12	2021	260.32525	1.07843	1.07044	1.06421	1.05538
February	13	2021	260.33400	1.07847	1.07047	1.06425	1.05541
February	14	2021	260.34275	1.07850	1.07051	1.06428	1.05545
February	15	2021	260.35150	1.07854	1.07054	1.06432	1.05548
February	16	2021	260.36025	1.07858	1.07058	1.06435	1.05552
February	17	2021	260.36900	1.07861	1.07062	1.06439	1.05555
February	18	2021	260.37775	1.07865	1.07065	1.06442	1.05559
February	19	2021	260.38650	1.07869	1.07069	1.06446	1.05563
February	20	2021	260.39525	1.07872	1.07072	1.06450	1.05566
February	21	2021	260.40400	1.07876	1.07076	1.06453	1.05570
February	22	2021	260.41275	1.07879	1.07080	1.06457	1.05573
February	23	2021	260.42150	1.07883	1.07083	1.06460	1.05577
February	24	2021	260.43025	1.07887	1.07087	1.06464	1.05580
February	25	2021	260.43900	1.07890	1.07090	1.06467	1.05584
February	26	2021	260.44775	1.07894	1.07094	1.06471	1.05587
February	27	2021	260.45650	1.07898	1.07098	1.06475	1.05591
February	28	2021	260.46525	1.07901	1.07101	1.06478	1.05594
CPI-U (N	TC A \ P		October 2020	260,388	November 2020 26	0.229 Decembe	er 2020 260.474

Security: Description: CUSIP Number Dated Date: Original Issue Additional Issue Maturity Date Ref CPI on Da	Date: ue Date(s)			1% 30-Year TIPS TIPS of February 2048 912810SB5 February 15, 2018 February 28, 2018 June 29, 2018 October 31, 2018 February 15, 2048 246.59650	0-5/8% 5-Year TIPS Series X-2023 9128284H0 April 15, 2018 April 30, 2018 August 31, 2018 December 31, 2018 April 15, 2023 248,39153	0-3/4% 10-Year TIPS Series D-2028 912828Y38 July 15, 2018 July 31, 2018 September 28, 2018 November 30, 2018 July 15, 2028 251,01658	0-7/8% 10-Year TIF Series A-2029 9128285W6 January 15, 2019 January 31, 2019 March 29, 2019 May 31, 2019 January 15, 2029 252,50248
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2021	260.22900	1.05528	1.04766	1.03670	1.03060
February	2	2021	260.22900	1.05528	1.04769	1.03670	1.03060
February	3	2021	260.23773	1.05535	1.04769	1.03674	1.03063
February	4	2021	260.25525	1.05539	1.04776	1.03681	1.03007
February	5	2021	260.26400	1.05542	1.04770	1.03684	1.03070
February	6	2021	260.27275	1.05546	1.04783	1.03687	1.03074
February	7	2021	260.28150	1.05550	1.04787	1.03691	1.03077
February	8	2021	260.29025	1.05553	1.04790	1.03694	1.03081
February	9	2021	260.29900	1.05557	1.04794	1.03698	1.03084
February	10	2021	260.30775	1.05560	1.04797	1.03701	1.03091
February	11	2021	260.31650	1.05564	1.04801	1.03705	1.03095
February	12	2021	260.32525	1.05567	1.04804	1.03708	1.03098
February	13	2021	260.33400	1.05571	1.04808	1.03712	1.03102
February	14	2021	260.34275	1.05574	1.04811	1.03715	1.03105
February	15	2021	260.35150	1.05578	1.04815	1.03719	1.03108
February	16	2021	260.36025	1.05581	1.04818	1.03722	1.03112
February	17	2021	260.36900	1.05585	1.04822	1.03726	1.03115
February	18	2021	260.37775	1.05589	1.04826	1.03729	1.03119
February	19	2021	260.38650	1.05592	1.04829	1.03733	1.03122
February	20	2021	260.39525	1.05596	1.04833	1.03736	1.03126
February	21	2021	260.40400	1.05599	1.04836	1.03740	1.03129
February	22	2021	260.41275	1.05603	1.04840	1.03743	1.03133
February	23	2021	260.42150	1.05606	1.04843	1.03747	1.03136
February	24	2021	260.43025	1.05610	1.04847	1.03750	1.03140
February	25	2021	260.43900	1.05613	1.04850	1.03754	1.03143
February	26	2021	260.44775	1.05617	1.04854	1.03757	1.03147
February	27	2021	260.45650	1.05621	1.04857	1.03761	1.03150
February	28	2021	260.46525	1.05624	1.04861	1.03764	1.03154
	NSA) for:		October 2020	260,388	November 2020 26	0.229 Decembe	er 2020 260.474

Security: Description: CUSIP Numbo Dated Date: Original Issue Additional Issue Maturity Date Ref CPI on Da	Date: ue Date(s)	:		1% 30-Year TIPS TIPS of February 2049 912810SG4 February 15, 2019 February 28, 2019 August 30, 2019 February 15, 2049 251.63550	0-1/2% 5-Year TIPS Series X-2024 9128286N5 April 15, 2019 April 30, 2019 June 28, 2019 April 15, 2024 252.20853	0-1/4% 10-Year TIPS Series D-2029 9128287D6 July 15, 2019 July 31, 2019 September 30, 2019 November 29, 2019 July 15, 2029 255.79368	0-1/8% 5-Year TI Series AE-2024 912828YL8 October 15, 2019 October 31, 2019 December 31, 2019 October 15, 2024 256.56513
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2021	260.22900	1.03415	1.03180	1.01734	1.01428
February	2	2021	260.23775	1.03419	1.03184	1.01737	1.01431
February	3	2021	260.24650	1.03422	1.03187	1.01741	1.01435
February	4	2021	260.25525	1.03425	1.03191	1.01744	1.01438
February	5	2021	260.26400	1.03429	1.03194	1.01748	1.01442
February	6	2021	260.27275	1.03432	1.03197	1.01751	1.01445
February	7	2021	260.28150	1.03436	1.03201	1.01754	1.01449
February	8	2021	260.29025	1.03439	1.03204	1.01758	1.01452
February	9	2021	260.29900	1.03443	1.03208	1.01761	1.01455
February	10	2021	260.30775	1.03446	1.03211	1.01765	1.01459
February	11	2021	260.31650	1.03450	1.03215	1.01768	1.01462
February	12	2021	260.32525	1.03453	1.03218	1.01772	1.01466
February	13	2021	260.33400	1.03457	1.03222	1.01775	1.01469
February	14	2021	260.34275	1.03460	1.03225	1.01778	1.01472
February	15	2021	260.35150	1.03464	1.03229	1.01782	1.01476
February	16	2021	260.36025	1.03467	1.03232	1.01785	1.01479
February	17	2021	260.36900	1.03471	1.03236	1.01789	1.01483
February	18	2021	260.37775	1.03474	1.03239	1.01792	1.01486
February	19	2021	260.38650	1.03478	1.03243	1.01796	1.01489
February	20	2021	260.39525	1.03481	1.03246	1.01799	1.01493
February	21	2021	260.40400	1.03485	1.03249	1.01802	1.01496
February	22	2021	260.41275	1.03488	1.03253	1.01806	1.01500
February	23	2021	260.42150	1.03492	1.03256	1.01809	1.01503
February	24	2021	260.43025	1.03495	1.03260	1.01813	1.01506
February	25	2021	260.43900	1.03499	1.03263	1.01816	1.01510
February	26	2021	260.44775	1.03502	1.03267	1.01819	1.01513
February	27	2021	260.45650	1.03505	1.03270	1.01823	1.01517
February	28	2021	260.46525	1.03509	1.03274	1.01826	1.01520
CDI II O	NSA) for:		October 202	0 260,388	November 2020 260	.229 Decembe	r 2020 260.474

Dated Date: Original Issue Additional Issu Maturity Date	Description: CUSIP Number:			0-1/8% 10-Year TIPS Series A-2030 912828Z37 January 15, 2020 January 31, 2020 March 31, 2020 May 29, 2020 January 15, 2030	0-1/4% 30-Year TIPS TIPS of February 2050 912810SM1 February 15, 2020 February 28, 2020 August 31, 2020	912828ZJ2 April 15, 2020 April 30, 2020 June 30, 2020 July 13, 2020 April 15, 2025	0-1/8% 10-Year TII Series D-2030 912828ZZ6 July 15, 2020 July 31, 2020 September 30, 2020 November 30, 2020 July 15, 2030
				257.28368	257.09503	258.30093	256.39126
Dat	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
February	1	2021	260.22900	1.01145	1.01219	1.00746	1.01497
February	2	2021	260.23775	1.01148	1.01222	1.00750	1.01500
February	3	2021	260.24650	1.01152	1.01226	1.00753	1.01504
February	4	2021	260.25525	1.01155	1.01229	1.00757	1.01507
February	5	2021	260.26400	1.01158	1.01233	1.00760	1.01510
February	6	2021	260.27275	1.01162	1.01236	1.00763	1.01514
February	7	2021	260.28150	1.01165	1.01239	1.00767	1.01517
February	8	2021	260.29025	1.01169	1.01243	1.00770	1.01521
February	9	2021	260.29900	1.01172	1.01246	1.00774	1.01524
February	10	2021	260.30775	1.01175	1.01250	1.00777	1.01528
February	11	2021	260.31650	1.01179	1.01253	1.00780	1.01531
February	12	2021	260.32525	1.01182	1.01256	1.00784	1.01534
February	13	2021	260.33400	1.01186	1.01260	1.00787	1.01538
February	14	2021	260.34275	1.01189	1.01263	1.00790	1.01541
February	15	2021	260.35150	1.01192	1.01267	1.00794	1.01545
February	16	2021	260.36025	1.01196	1.01270	1.00797	1.01548
February	17	2021	260.36900	1.01199	1.01273	1.00801	1.01551
February	18	2021	260.37775	1.01203	1.01277	1.00804	1.01555
February	19	2021	260.38650	1.01206	1.01280	1.00807	1.01558
February	20	2021	260.39525	1.01209	1.01284	1.00811	1.01562
February	21	2021	260.40400	1.01213	1.01287	1.00814	1.01565
February	22	2021	260.41275	1.01216	1.01290	1.00818	1.01568
February	23	2021	260.42150	1.01220	1.01294	1.00821	1.01572
February	24	2021	260.43025	1.01223	1.01297	1.00824	1.01575
February	25	2021	260.43900	1.01226	1.01301	1.00828	1.01579
February	26	2021	260.44775	1.01230	1.01304	1.00831	1.01582
February	27	2021	260.45650	1.01233	1.01307	1.00835	1.01586
February	28	2021	260.46525	1.01237	1.01311	1.00838	1.01589
	ISA) for:		October 2020	260,388	November 2020 260.2	29 Decembe	r 2020 260.474

February February February February February	2 3 4 5 6 7 8	2021 2021 2021 2021 2021 2021 2021 2021	Ref CPI  260.22900 260.23775 260.24650 260.25525 260.26400 260.27275 260.28150 260.29025	1.00293 1.00296 1.00299 1.00303 1.00306 1.00309 1.00313			
February	2 3 4 5 6 7 8	2021 2021 2021 2021 2021 2021 2021 2021	260.23775 260.24650 260.25525 260.26400 260.27275 260.28150	1.00296 1.00299 1.00303 1.00306 1.00309			
February	2 3 4 5 6 7 8	2021 2021 2021 2021 2021 2021 2021 2021	260.23775 260.24650 260.25525 260.26400 260.27275 260.28150	1.00296 1.00299 1.00303 1.00306 1.00309			
February	3 4 5 6 7 8	2021 2021 2021 2021 2021 2021	260.24650 260.25525 260.26400 260.27275 260.28150	1.00299 1.00303 1.00306 1.00309			
February	4 5 6 7 8	2021 2021 2021 2021 2021	260.25525 260.26400 260.27275 260.28150	1.00303 1.00306 1.00309			
February	5 6 7 8	2021 2021 2021 2021	260.26400 260.27275 260.28150	1.00306 1.00309			
February	6 7 8	2021 2021 2021	260.27275 260.28150	1.00309			
February February February February February February February February February	7 8	2021 2021	260.28150				
February February February February February February February February	8	2021		1.00515			
February February February February February February February				1.00316			
February February February February February February	-	2021	260.29900	1.00320		i	
February February February February February	10	2021	260.30775	1.00323			
February February February February		2021	260.31650	1.00326			
February February		2021	260.32525	1.00330			
February	13	2021	260.33400	1.00333			
	14	2021	260.34275	1.00336			
	15	2021	260.35150	1.00340			
February	16	2021	260.36025	1.00343			
February	17	2021	260.36900	1.00346		1	
		2021	260.37775	1.00350			
•		2021	260.38650	1.00353			
February	20	2021	260.39525	1.00357			
		2021	260.40400	1.00360		1	
•		2021	260.41275	1.00363			
•		2021	260.42150	1.00367		1	
•		2021	260.43025	1.00370			
		2021	260.43900	1.00373			
•		2021	260.44775	1.00377		1	
•		2021	260.45650	1.00380			
February	28	2021	260.46525	1.00384			